

calculating a price to cashflow ratio for each of said available securities;

ranking at least some of the available securities according to predetermined criteria comprising a predetermined relationship between said one or more characteristics of price appreciation, said return on assets ratio and said price to cashflow ratio to form a group of ranked securities; and

selecting at least some of the ranked securities to form a group of selected securities.

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~~21~~. The method of claim ¹~~20~~ wherein said group of available securities comprises 100 stocks of the Nasdaq 100 index.

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~~22~~. The method of claim ¹~~20~~ wherein said ranking comprises:
ranking the available securities according to said one or more characteristics of price appreciation so that each of said available securities is assigned one or more separate price appreciation ranks;

ranking the available securities according to said return on assets ratio so that each of said available securities is assigned a separate return on assets ratio rank;

ranking said available securities according to said price to cashflow ratio so that each of said available securities is assigned a separate price to cashflow rank; and

determining for each of said available securities an average rank comprising the average of the one or more separate price appreciation ranks, separate return on assets ratio rank and separate price to cashflow ratio rank for said security.

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~~23~~. The method of claim ³~~22~~ wherein said one or more characteristics of price appreciation comprises a first rate of price appreciation over a first predetermined time period and a second rate of price appreciation over a second predetermined time period

different than said first predetermined time period, wherein said ranking the available securities according to said one or more characteristics of price appreciation comprises ranking the available securities according to said first rate so that each of said available securities is assigned a separate first rate rank and ranking the available securities according to said second rate so that each of said available securities is assigned a separate second rate rank and wherein said determining comprises determining for each of said available securities an average rank comprising the average of the separate first rate rank, the separate second rate rank, separate return on assets ratio and separate price to cashflow ratio.

*all
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~~24~~. The method of claim ¹~~20~~ wherein said predetermined criteria consist only of said one or more characteristics of price appreciation, said return on assets ratio and said price to cashflow ratio.

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~~25~~. The method of claim ¹~~20~~ wherein said predetermined criteria comprise capitalization of said available securities.

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~~26~~. The method of claim ¹~~20~~ wherein said selecting comprises selecting a predetermined number of said ranked securities.

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~~27~~. The method of claim ⁷~~26~~ wherein said predetermined number is 15 or less.

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~~28~~. The method of claim ¹~~20~~ wherein said calculating one or more characteristics of price appreciation comprises calculating a first rate of price appreciation over a first predetermined time period.

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~~29~~. The method of claim ⁹~~28~~ wherein said calculating a first rate comprises performing a regression analysis of the price history of each of the available securities over said first time period.

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~~30~~. The method of claim ¹⁰~~29~~ wherein said calculating one or more characteristics of price appreciation further comprises calculating a second rate of price appreciation over a second predetermined time period different from said first predetermined time period.

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~~31~~. The method of claim ¹¹~~30~~ wherein said calculating a second rate comprises performing a regression analysis of the price history of each of the available securities over said second time period.

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~~32~~. The method of claim ¹²~~31~~ wherein said regression analysis comprises least squares regression analysis.

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~~33~~. The method of claim ¹~~20~~ wherein said method further includes purchasing at least some of said group of selected securities to form a group of purchased securities.

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~~34~~. The method of claim ¹⁴~~33~~ wherein said purchased securities are weighted by market capitalization.

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~~35~~. The method of claim ¹⁴~~33~~ wherein said method further includes creating a unit investment trust comprising said purchased securities.

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~~36~~. The method of claim ¹⁶~~35~~ wherein said unit investment trust has a life of 13 months or more.

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~~37~~. The method of claim ¹⁴~~33~~ wherein said method further includes creating a pooled investment vehicle comprising said purchased securities.

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~~38~~. The method of claim ¹⁴~~33~~ wherein said method further includes creating a variable annuity comprising said purchased securities.

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~~39~~. The method of claim ¹⁴~~33~~ wherein said method further includes creating an investment account comprising said purchased securities.